

## AMENDMENTS TO THE CLAIMS

The following is a complete listing of the claims:

1-27. (Cancelled)

28. (New) A method for displaying price-based annotations in an electronic trading environment, the method including:

displaying via a computing device a price axis, wherein the price axis includes a plurality of price levels for a tradeable object;

displaying via the computing device market data related to the tradeable object, wherein the market data is displayed along the price axis, wherein the market data includes bid and ask quantities for the tradeable object;

displaying via the computing device a plurality of order entry regions, wherein each order entry region is associated with a price level of the plurality of price levels, where each order entry region is adapted to receive a command to place an order for the tradeable object at the corresponding price level;

receiving via the computing device a definition for an annotation, wherein the definition includes an annotation price level and annotation information specified by a user, wherein the annotation price level includes at least one price level of the tradeable object; and

displaying via the computing device the annotation by displaying the annotation information along the price axis at the annotation price level.

29. (New) The method of claim 28, wherein the definition includes an event associated with the tradeable object.

30. (New) The method of claim 29, wherein the event comprises a market event.

31. (New) The method of claim 30, wherein the market event is associated with historical data.

32. (New) The method of claim 29, further comprising:

detecting via the computing device an occurrence of the event at a second price level; and

dynamically updating the display of the annotation to display the annotation information along the price axis at the second price level.

33. (New) The method of claim 29, further comprising:

detecting via the computing device an occurrence of the event at a second price level; and

displaying via the computing device the annotation by also displaying the annotation information at the second price level.

34. (New) The method of claim 28, wherein the annotation information includes a graphical indicator.

35. (New) The method of claim 34, wherein the graphical indicator further includes a text message corresponding to an event.

36. (New) The method of claim 28, wherein the annotation price level is determined based on a second tradeable object.

37. (New) The method of claim 28, further including:

displaying via the computing device a working order indicator, wherein the working order indicator corresponds to an order placed by the user for the tradeable object at a price level, wherein the working order indicator is displayed along the price axis at the corresponding price level.

38. (New) The method of claim 28, further including:

displaying via the computing device a consolidated price interface, wherein the consolidated price interface represents a second plurality of price levels, wherein the second plurality of price levels is not within the plurality of price levels of the price axis, wherein a second annotation price level for a second annotation is within the second plurality of price levels; and

displaying via the computing device second annotation information for the second annotation along the consolidated price interface at a location corresponding to the second annotation price level.

39. (New) A computer readable medium having stored therein computer executable instructions to execute a method comprising:

displaying via a computing device a price axis, wherein the price axis includes a plurality of price levels for a tradeable object;

displaying via the computing device market data related to the tradeable object, wherein the market data is displayed along the price axis, wherein the market data includes bid and ask quantities for the tradeable object;

displaying via the computing device a plurality of order entry regions, wherein each order entry region is associated with a price level of the plurality of price levels, where each order entry region is adapted to receive a command to place an order for the tradeable object at the corresponding price level;

receiving via the computing device a definition for an annotation, wherein the definition includes an annotation price level and annotation information specified by a user, wherein the annotation price level includes at least one price level of the tradeable object; and

displaying via the computing device the annotation by displaying the annotation information along the price axis at the annotation price level.